

FIG. 2

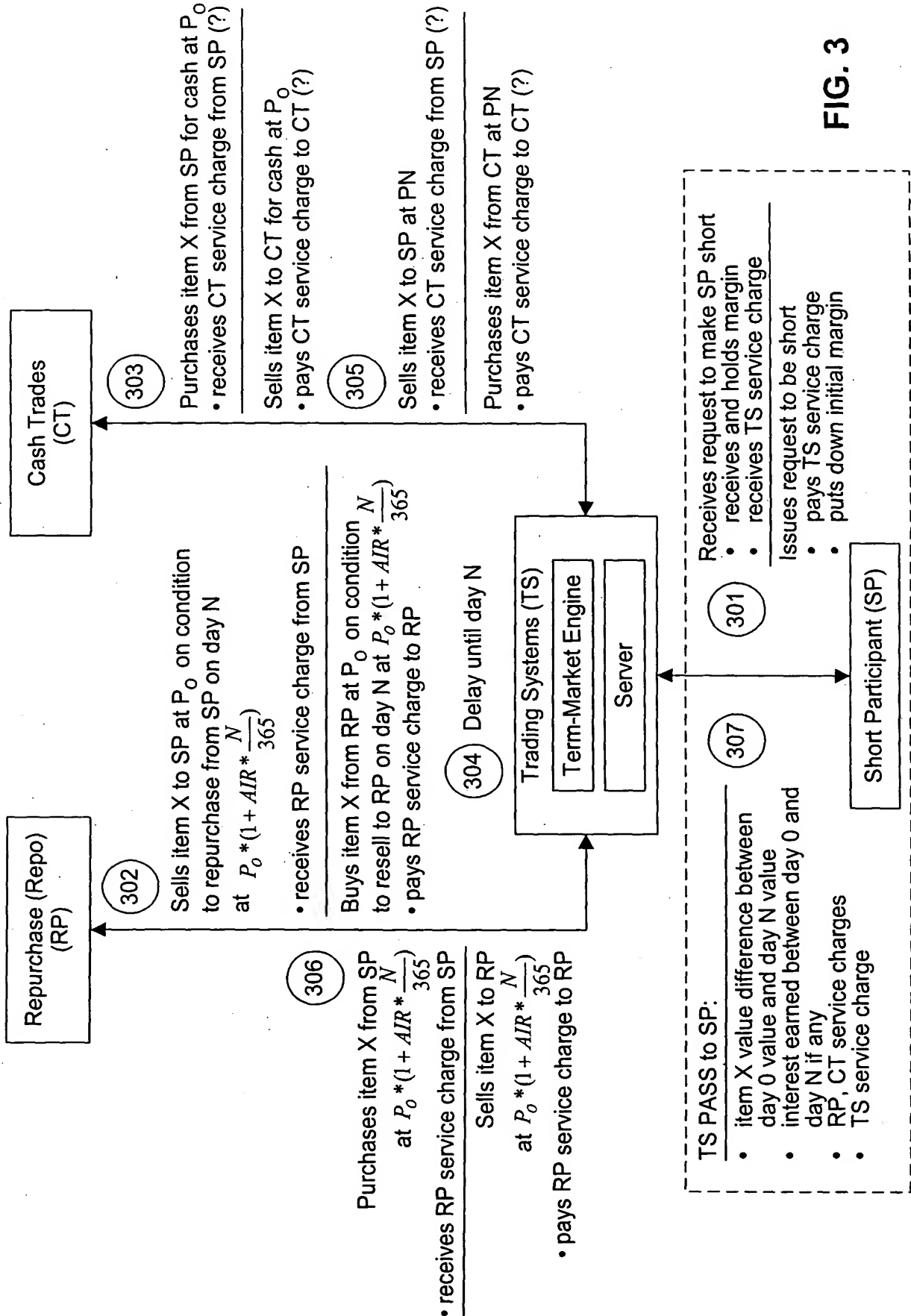


FIG. 3

Instrument and Settlement Date	Price/Volume
usg_10Y (United States Government 10-Year Bond)	97.10/97.10+ 5x7
Settle in the cash (Cash Market)	97.102/97.106 5x7
Settle at r+1	97.096/97.102 5x7
Settle at r+2	97.09+/97.10 5x7
Settle at r+3	97.092/97.096 5x7
Settle at r+4	97.09/97.09+ 5x7
Settle at r+5	97.086/97.092 5x7
Settle at r+6	97.08+/97.09 5x7
Settle at 30	97.082/97.086 5x7
Settle at 60	97.08/97.08+ 5x7
Settle at 90	97.078/97.082 5x7

FIG. 4

Instrument and Settlement Date	Price/Volume
usg_10Y (United States Government 10-Year Bond)	97.10/97.10+ 5x7
Settle in the cash (Cash Market)	97.102/97.106 5x7

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Instrument and Settlement Date	Price/Volume
usg_10Y (United States Government 10-Year Bond)	97.10/97.10+ 5x7
Settle in the cash (Cash Market)	97.102/97.106 5x7
Settle at r+1	97.096/97.102 5x7
Settle at r+2	97.09+/97.10 5x7
Settle at r+3	97.092/97.096 5x7
Settle at r+4	97.09/97.09+ 5x7
Settle at r+5	97.086/97.092 5x7
Settle at r+6	97.08+/97.09 5x7
Settle at 30	97.082/97.086 5x7
Settle at 60	97.08/97.08+ 5x7
Settle at 90	97.078/97.082 5x7

FIG. 5

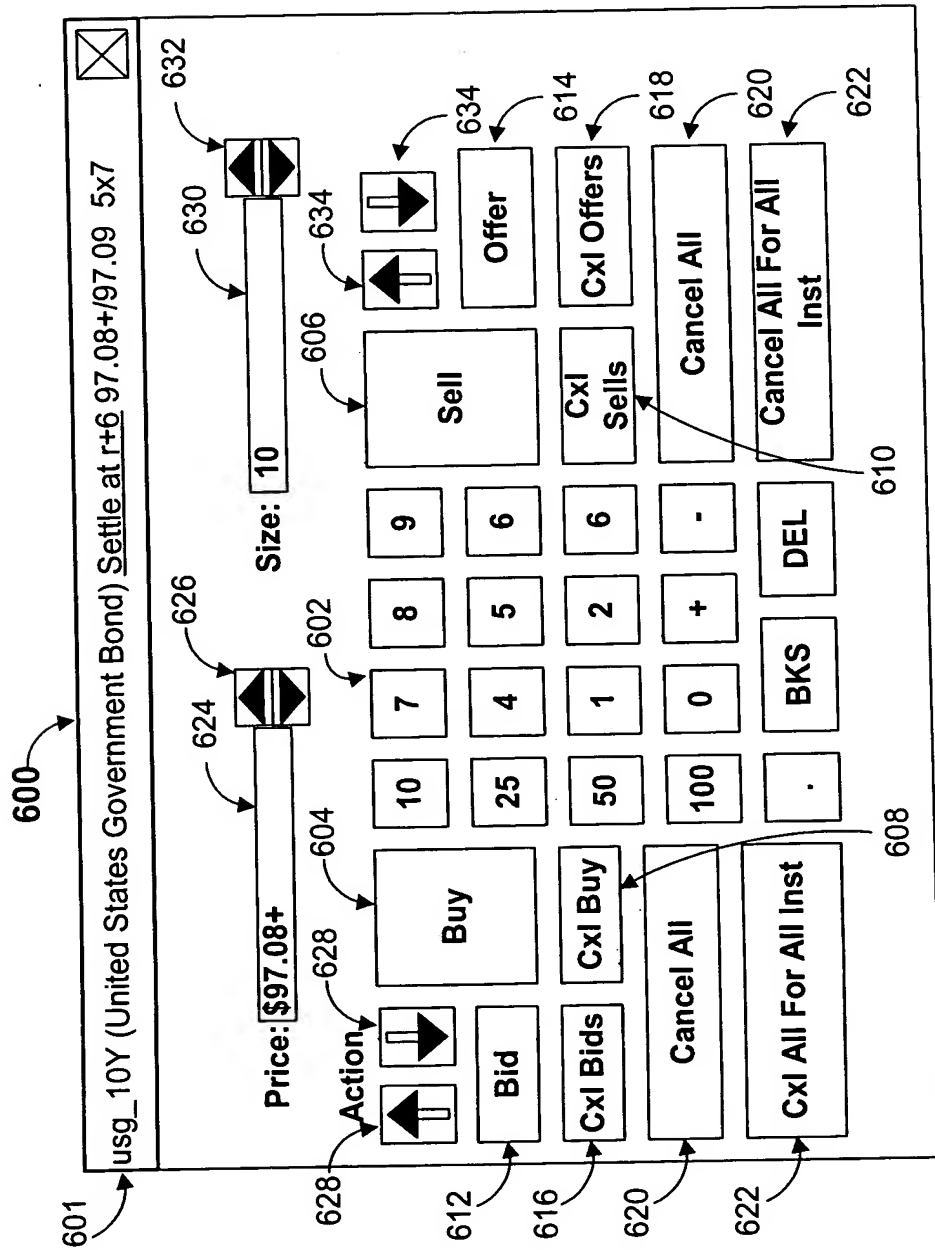


FIG. 6